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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	2029 On 06-November-25			Bond Future	140.8705	140.9212	140.8705	140.9212	4,396
19/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1080.4800	1131.2200	1.0805	1.1312	0
19/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2029 On 05-February-26			Bond Future	143.5177	143.5694	143.5177	143.5694	0
19/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3407.7300	3459.4300	3.4077	3.4594	0
19/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2029 On 07-May-26			Bond Future	144.7224	144.7745	144.7224	144.7745	0
19/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2902.3900	2954.4500	2.9024	2.9545	0
19/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2029 On 06-August-26			Bond Future	147.4132	147.4659	147.4132	147.4659	0
19/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3313.2100	3365.8900	3.3132	3.3659	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2029 On 05-November-26			Bond Future	148.5227	148.5751	148.5227	148.5751	0
19/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	962.6500	1015.1300	0.9627	1.0151	0
19/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2030 On 06-November-25			Bond Future	8.1788	8.1635	101.5918	101.6455	139,002
19/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2006.6500	2055.2600	2.0067	2.0553	300
19/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	135.5600	130.4600	0.1356	0.1305	0
19/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3573.1000	3626.3400	3.5731	3.6263	300
19/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	11.4900	11.0200	0.0115	0.0110	0
19/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4626.2400	4679.8900	4.6262	4.6799	0
19/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1.5600	1.5000	0.0016	0.0015	0
19/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6385.9800	6439.6900	6.3860	6.4397	0
19/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	300
19/08/2025	2030 On 05-February-26			Bond Future	8.2247	8.2082	99.4682	99.5230	52,861
19/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4137.8200	4190.7700	4.1378	4.1908	0
19/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	48.4500	46.6600	0.0485	0.0467	0
19/08/2025	2030 On 07-May-26			Bond Future	8.2925	8.2748	101.2917	101.3472	0
19/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3548.7100	3598.6700	3.5487	3.5987	0
19/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	184.5600	178.9600	0.1846	0.1790	0
19/08/2025	2030 On 06-August-26			Bond Future	8.3771	8.3579	99.1412	99.1975	0
19/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2876.8600	2922.0900	2.8769	2.9221	0
19/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	439.3700	428.2600	0.4394	0.4283	0
19/08/2025	2030 On 05-November-26			Bond Future	8.4831	8.4624	100.8591	100.9160	0
19/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1408.1800	1437.4800	1.4082	1.4375	0
19/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1664.5300	1636.8600	1.6645	1.6369	0
19/08/2025	2031 On 06-November-25			Bond Future	110.3975	110.3987	110.3975	110.3987	1,416
19/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	742.4000	744.2000	0.7424	0.7442	0
19/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	34.9300	35.5400	0.0349	0.0355	0
19/08/2025	2031 On 05-February-26			Bond Future	110.0869	110.0878	110.0869	110.0878	0
19/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	10.5900	10.8000	0.0106	0.0108	0
19/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1683.7200	1683.0000	1.6837	1.6830	0
19/08/2025	2031 On 07-May-26			Bond Future	112.1312	112.1319	112.1312	112.1319	0
19/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7.0300	7.1400	0.0070	0.0071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1715.8800	1715.2600	1.7159	1.7153	0
19/08/2025	2031 On 06-August-26			Bond Future	111.7883	111.7882	111.7883	111.7882	0
19/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2021.6700	2021.8500	2.0217	2.0219	0
19/08/2025	2031 On 05-November-26			Bond Future	113.7528	113.7522	113.7528	113.7522	0
19/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2262.7500	2262.1500	2.2628	2.2622	0
19/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2032 On 06-November-25			Bond Future	8.8914	8.8765	97.8620	97.9319	154,561
19/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2625.5000	2687.2000	2.6255	2.6872	300
19/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	270.2200	262.0600	0.2702	0.2621	0
19/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4640.0300	4708.7000	4.6400	4.7087	300
19/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	38.9600	37.7700	0.0390	0.0378	0
19/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6869.1300	6938.9200	6.8691	6.9389	0
19/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	3.0100	2.9400	0.0030	0.0029	0
19/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8853.6700	8923.5300	8.8537	8.9235	0
19/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.1700	0.1700	0.0002	0.0002	300
19/08/2025	2032 On 05-February-26			Bond Future	8.9651	8.9495	99.6775	99.7486	0
19/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5382.4800	5449.8100	5.3825	5.4498	0
19/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	135.4400	131.6400	0.1354	0.1316	0
19/08/2025	2032 On 07-May-26			Bond Future	9.0492	9.0327	97.3451	97.4174	0
19/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5010.0000	5073.6600	5.0100	5.0737	0
19/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	368.3700	359.7800	0.3684	0.3598	0
19/08/2025	2032 On 06-August-26			Bond Future	9.1445	9.1272	99.1311	99.2044	0
19/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4660.6600	4720.8100	4.6607	4.7208	0
19/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	647.0000	633.8200	0.6470	0.6338	0
19/08/2025	2032 On 05-November-26			Bond Future	9.2628	9.2446	96.6920	96.7663	0
19/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2149.7200	2188.5000	2.1497	2.1885	0
19/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2568.2900	2532.7900	2.5683	2.5328	0
19/08/2025	2033 On 06-November-25			Bond Future	132.8822	132.6109	132.8822	132.6109	8,060
19/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	257.8400	529.1200	0.2578	0.5291	0
19/08/2025	2033 On 05-February-26			Bond Future	135.3793	135.1030	135.3793	135.1030	0
19/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2499.3100	2222.9600	2.4993	2.2230	0

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19/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2033 On 07-May-26			Bond Future	136.3312	136.0492	136.3312	136.0492	0
19/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1171.2000	889.1500	1.1712	0.8892	0
19/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2033 On 06-August-26			Bond Future	138.8661	138.5785	138.8661	138.5785	0
19/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4616.1200	4328.4500	4.6161	4.3285	0
19/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2033 On 05-November-26			Bond Future	139.7217	139.4280	139.7217	139.4280	0
19/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2461.7000	2167.9800	2.4617	2.1680	0
19/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2037 On 06-November-25			Bond Future	10.2465	10.2373	90.8626	90.9186	184,725
19/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2359.8300	2405.8400	2.3598	2.4058	300
19/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	843.7500	833.7400	0.8438	0.8337	0
19/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4603.9400	4658.2600	4.6039	4.6583	300
19/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	200.3800	198.6800	0.2004	0.1987	0
19/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7877.4400	7933.5400	7.8774	7.9335	0
19/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	21.5500	21.6300	0.0216	0.0216	0
19/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10611.3500	10667.4200	10.6114	10.6674	0
19/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	2.5600	2.6100	0.0026	0.0026	300
19/08/2025	2037 On 05-February-26			Bond Future	10.3453	10.3357	88.2895	88.3465	5
19/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3201.0200	3243.6600	3.2010	3.2437	1,930
19/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1418.9200	1404.5300	1.4189	1.4045	0
19/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4146.7400	4193.9300	4.1467	4.1939	1,970
19/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	939.0800	929.2400	0.9391	0.9292	0
19/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5422.0000	5473.2700	5.4220	5.4733	0
19/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	546.1900	540.4300	0.5462	0.5404	0
19/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6152.0800	6204.9100	6.1521	6.2049	0
19/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	405.0900	400.8900	0.4051	0.4009	1,930
19/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6338.5600	6391.7200	6.3386	6.3917	1,030
19/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	375.7500	371.8800	0.3758	0.3719	0
19/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8540.4100	8596.0700	8.5404	8.5961	0
19/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	151.2600	149.8900	0.1513	0.1499	1,930
19/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10530.8500	10587.4100	10.5309	10.5874	0
19/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	62.6000	62.1300	0.0626	0.0621	1,970

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19/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12729.7000	12786.6300	12.7297	12.7866	0
19/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	18.3200	18.2200	0.0183	0.0182	1,030
19/08/2025	2037 On 07-May-26			Bond Future	10.4565	10.4465	89.9077	89.9657	0
19/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4373.7000	4417.5600	4.3737	4.4176	142
19/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1569.9000	1555.8200	1.5699	1.5558	0
19/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5797.3300	5846.1600	5.7973	5.8462	0
19/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	971.4900	962.3800	0.9715	0.9624	0
19/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10576.5700	10632.5800	10.5766	10.6326	0
19/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	216.4900	214.5600	0.2165	0.2146	142
19/08/2025	2037 On 06-August-26			Bond Future	10.5792	10.5689	87.2974	87.3562	0
19/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2078.9000	2105.4400	2.0789	2.1054	2,541
19/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5334.2000	5302.0000	5.3342	5.3020	0
19/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3622.3700	3659.4800	3.6224	3.6595	0
19/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2940.0800	2918.4500	2.9401	2.9185	2,541
19/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5600.2400	5645.7300	5.6002	5.6457	0
19/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1635.2500	1622.0000	1.6353	1.6220	2,541
19/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7190.2500	7240.0100	7.1903	7.2400	0
19/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1079.7500	1070.7700	1.0798	1.0708	0
19/08/2025	2037 On 05-November-26			Bond Future	10.7077	10.6970	88.8088	88.8683	0
19/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3495.6000	3529.6400	3.4956	3.5296	0
19/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3984.4200	3958.9700	3.9844	3.9590	0
19/08/2025	2038 On 06-November-25			Bond Future	142.2658	142.2656	142.2658	142.2656	2,621
19/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1614.2000	1614.3700	1.6142	1.6144	0
19/08/2025	2038 On 05-February-26			Bond Future	142.7739	142.7733	142.7739	142.7733	0
19/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	426.1500	426.7500	0.4262	0.4268	0
19/08/2025	2038 On 07-May-26			Bond Future	145.4254	145.4245	145.4254	145.4245	0
19/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	895.3900	894.5400	0.8954	0.8945	0
19/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2038 On 06-August-26			Bond Future	145.9255	145.9237	145.9255	145.9237	0
19/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1205.4800	1203.6500	1.2055	1.2037	0
19/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2038 On 05-November-26			Bond Future	148.4915	148.4892	148.4915	148.4892	0

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19/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2181.5200	2179.1500	2.1815	2.1792	0
19/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2040 On 06-November-25			Bond Future	10.7124	10.7033	90.1293	90.1894	43,890
19/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7018.8700	7078.8400	7.0189	7.0788	0
19/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	63.0800	62.9600	0.0631	0.0630	0
19/08/2025	2040 On 05-February-26			Bond Future	10.8182	10.8087	87.2921	87.3534	36,614
19/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1325.5900	1352.6800	1.3256	1.3527	680
19/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4417.3200	4383.1600	4.4173	4.3832	0
19/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2251.5700	2288.6600	2.2516	2.2887	0
19/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2691.9700	2667.8100	2.6920	2.6678	680
19/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3591.9700	3638.4600	3.5920	3.6385	0
19/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1493.6800	1478.9200	1.4937	1.4789	680
19/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5019.8200	5072.4400	5.0198	5.0724	0
19/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	848.0900	839.4600	0.8481	0.8395	0
19/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6577.4000	6634.0000	6.5774	6.6340	475
19/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	464.1900	459.5400	0.4642	0.4595	0
19/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13706.9600	13768.1100	13.7070	13.7681	0
19/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	21.5400	21.4400	0.0215	0.0214	475
19/08/2025	2040 On 07-May-26			Bond Future	10.9350	10.9252	88.8920	88.9542	0
19/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2483.1500	2516.7600	2.4832	2.5168	1,460
19/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3986.6500	3958.0700	3.9867	3.9581	0
19/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3672.5500	3714.3100	3.6726	3.7143	820
19/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2515.5600	2495.1300	2.5156	2.4951	0
19/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5741.2900	5792.0700	5.7413	5.7921	0
19/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1275.3700	1263.9600	1.2754	1.2640	0
19/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	5953.0800	6004.5200	5.9531	6.0045	0
19/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1195.7800	1185.0300	1.1958	1.1850	1,460
19/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7321.1600	7376.1000	7.3212	7.3761	0
19/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	791.1700	783.9200	0.7912	0.7839	820
19/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8205.5500	8262.1200	8.2056	8.2621	0
19/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	617.2200	611.6000	0.6172	0.6116	1,460
19/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9677.6600	9736.2300	9.6777	9.7362	0
19/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	407.0100	403.3900	0.4070	0.4034	820
19/08/2025	2040 On 06-August-26			Bond Future	11.0630	11.0528	86.0123	86.0754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7786.9000	7840.3600	7.7869	7.8404	0
19/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1208.4800	1198.8000	1.2085	1.1988	0
19/08/2025	2040 On 05-November-26			Bond Future	11.1950	11.1845	87.5009	87.5648	0
19/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3736.0900	3772.2400	3.7361	3.7722	0
19/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4560.7900	4533.0500	4.5608	4.5331	0
19/08/2025	2044 On 06-November-25			Bond Future	10.9614	10.9420	85.1321	85.2636	129,981
19/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2784.4300	2884.5800	2.7844	2.8846	11,000
19/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	874.5800	843.3100	0.8746	0.8433	0
19/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5266.6200	5389.4900	5.2666	5.3895	0
19/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	209.4600	200.9100	0.2095	0.2009	11,000
19/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	5980.1200	6105.8900	5.9801	6.1059	0
19/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	136.7400	131.0900	0.1367	0.1311	0
19/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6648.0800	6775.7500	6.6481	6.7758	0
19/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	90.2700	86.5200	0.0903	0.0865	5,800
19/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7770.8300	7900.3900	7.7708	7.9004	0
19/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	45.8800	44.0200	0.0459	0.0440	5,600
19/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8050.7600	8180.6300	8.0508	8.1806	0
19/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	38.5500	37.0000	0.0386	0.0370	5,800
19/08/2025	2044 On 05-February-26			Bond Future	11.0659	11.0458	82.3275	82.4614	16
19/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	642.0000	671.4800	0.6420	0.6715	9,000
19/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7684.7400	7580.3400	7.6847	7.5803	0
19/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2051.9100	2119.7500	2.0519	2.1198	9,000
19/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3163.6100	3097.5700	3.1636	3.0976	0
19/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3138.5700	3225.4600	3.1386	3.2255	0
19/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1932.5000	1885.5100	1.9325	1.8855	4,500
19/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3900.2900	3997.1600	3.9003	3.9972	0
19/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1415.2700	1378.2600	1.4153	1.3783	9,000
19/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4103.4900	4202.6800	4.1035	4.2027	0
19/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1303.7500	1269.0600	1.3038	1.2691	4,500
19/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4358.0100	4459.8500	4.3580	4.4599	0
19/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1183.2000	1151.1600	1.1832	1.1512	0
19/08/2025	2044 On 07-May-26			Bond Future	11.1803	11.1594	83.8363	83.9725	0
19/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5408.8500	5510.9300	5.4089	5.5109	0
19/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1524.2700	1490.1400	1.5243	1.4901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2044 On 06-August-26			Bond Future	11.3048	11.2832	80.9891	81.1276	0
19/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	7927.8100	8040.4900	7.9278	8.0405	0
19/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1268.3000	1242.4700	1.2683	1.2425	0
19/08/2025	2044 On 05-November-26			Bond Future	11.4323	11.4099	82.3905	82.5311	0
19/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3979.4000	4055.4500	3.9794	4.0555	0
19/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4561.9200	4497.3600	4.5619	4.4974	0
19/08/2025	2046 On 06-November-25			Bond Future	120.7805	120.7801	120.7805	120.7801	19,630
19/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4629.5300	4629.9300	4.6295	4.6299	0
19/08/2025	2046 On 05-February-26			Bond Future	123.0503	123.0498	123.0503	123.0498	0
19/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1400.2500	1399.8300	1.4003	1.3998	0
19/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2046 On 07-May-26			Bond Future	123.0396	123.0385	123.0396	123.0385	0
19/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1910.4000	1911.4800	1.9104	1.9115	0
19/08/2025	2046 On 06-August-26			Bond Future	125.3266	125.3252	125.3266	125.3252	0
19/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2946.6100	2945.1800	2.9466	2.9452	0
19/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2046 On 05-November-26			Bond Future	125.1977	125.1949	125.1977	125.1949	0
19/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	282.2700	285.0600	0.2823	0.2851	0
19/08/2025	2050 On 06-November-25			Bond Future	122.2953	122.2952	122.2953	122.2952	17,837
19/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124.7100	2124.8400	2.1247	2.1248	0
19/08/2025	2050 On 05-February-26			Bond Future	122.1808	122.1805	122.1808	122.1805	0
19/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	639.2100	639.5300	0.6392	0.6395	0
19/08/2025	2050 On 07-May-26			Bond Future	124.4499	124.4495	124.4499	124.4495	0
19/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	379.9000	379.5000	0.3799	0.3795	0
19/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	2050 On 06-August-26			Bond Future	124.3079	124.3066	124.3079	124.3066	0
19/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1037.9200	1036.5700	1.0379	1.0366	0
19/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	2050 On 05-November-26			Bond Future	126.4933	126.4916	126.4933	126.4916	0
19/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2653.2800	2651.6300	2.6533	2.6516	0
19/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
19/08/2025	AL37 On 06-November-25			Index Future	1194.3160	1195.0310	1194.3160	1,195.0310	0
19/08/2025	AL37 On 05-February-26			Index Future	1216.4700	1217.1990	1216.4700	1,217.1990	0
19/08/2025	AL37 On 07-May-26			Index Future	1238.7910	1239.5310	1238.7910	1,239.5310	0
19/08/2025	AL37 On 06-August-26			Index Future	1261.3140	1262.0640	1261.3140	1,262.0640	0
19/08/2025	AL37 On 05-November-26			Index Future	1283.5130	1284.2720	1283.5130	1,284.2720	0
19/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
19/08/2025	AL7T On 06-November-25			Index Future	1451.0650	1452.1110	1451.0650	1,452.1110	0
19/08/2025	AL7T On 05-February-26			Index Future	1477.9830	1479.0480	1477.9830	1,479.0480	0
19/08/2025	AL7T On 07-May-26			Index Future	1505.1010	1506.1830	1505.1010	1,506.1830	0
19/08/2025	AL7T On 06-August-26			Index Future	1532.4660	1533.5650	1532.4660	1,533.5650	0
19/08/2025	AL7T On 05-November-26			Index Future	1559.4370	1560.5500	1559.4370	1,560.5500	0
19/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
19/08/2025	ALBI On 06-November-25			Index Future	1229.9580	1231.0360	1229.9580	1,231.0360	76
19/08/2025	ALBI On 05-February-26			Index Future	1252.7740	1253.8720	1252.7740	1,253.8720	0
19/08/2025	ALBI On 07-May-26			Index Future	1275.7610	1276.8770	1275.7610	1,276.8770	0
19/08/2025	ALBI On 06-August-26			Index Future	1298.9560	1300.0890	1298.9560	1,300.0890	0
19/08/2025	ALBI On 05-November-26			Index Future	1321.8170	1322.9660	1321.8170	1,322.9660	0
19/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	ES33 On 06-November-25			Bond Future	10.3598	10.3664	86.0575	86.0262	0
19/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7407.2600	7375.9600	7.4073	7.3760	0
19/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES33 On 05-February-26			Bond Future	10.4880	10.4949	87.6747	87.6428	0
19/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4479.2100	4447.3400	4.4792	4.4473	0
19/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES33 On 07-May-26			Bond Future	10.6238	10.6311	85.5080	85.4753	0
19/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4627.4400	4594.7900	4.6274	4.5948	0
19/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES33 On 06-August-26			Bond Future	10.7728	10.7805	87.0962	87.0627	0
19/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5227.5500	5194.0800	5.2276	5.1941	0
19/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES33 On 05-November-26			Bond Future	10.9467	10.9549	84.8330	84.7987	0
19/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	495.3700	529.7400	0.4954	0.5297	0
19/08/2025	ES42 On 06-November-25			Bond Future	11.2486	11.2344	79.9889	80.0775	0
19/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6654.9700	6743.5600	6.6550	6.7436	0
19/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES42 On 05-February-26			Bond Future	11.3645	11.3498	81.4921	81.5823	0
19/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2892.3600	2982.5600	2.8924	2.9826	0
19/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES42 On 07-May-26			Bond Future	11.4900	11.4748	78.7403	78.8321	0
19/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4098.9300	4190.7000	4.0989	4.1907	0
19/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES42 On 06-August-26			Bond Future	11.6213	11.6056	80.2015	80.2948	0
19/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5727.2100	5820.4700	5.7272	5.8205	0
19/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES42 On 05-November-26			Bond Future	11.7665	11.7502	77.3451	77.4397	0
19/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	619.7400	525.1500	0.6197	0.5252	0
19/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1187.5980	1187.5980	1,187.5980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	GOVI On 06-November-25			GOVI	1210.1480	1211.1920	1210.1480	1,211.1920	610
19/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	981480.0000	991920.0000	98.1480	99.1920	0
19/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	GOVI On 05-February-26			GOVI	1232.5960	1233.6600	1232.5960	1,233.6600	0
19/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	825960.0000	836600.0000	82.5960	83.6600	0
19/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	GOVI On 07-May-26			GOVI	1255.2130	1256.2930	1255.2130	1,256.2930	42
19/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	782130.0000	792930.0000	78.2130	79.2930	0
19/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	GOVI On 06-August-26			GOVI	1278.0350	1279.1320	1278.0350	1,279.1320	0
19/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	890350.0000	901320.0000	89.0350	90.1320	0
19/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	GOVI On 05-November-26			GOVI	1300.5280	1301.6400	1300.5280	1,301.6400	0
19/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	235280.0000	246400.0000	23.5280	24.6400	0
19/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
19/08/2025	IGOV On 06-November-25			Index Future	392.0000	391.8560	392.0000	391.8560	754
19/08/2025	IGOV On 05-February-26			Index Future	399.3670	399.2200	399.3670	399.2200	0
19/08/2025	IGOV On 07-May-26			Index Future	406.7870	406.6370	406.7870	406.6370	0
19/08/2025	IGOV On 06-August-26			Index Future	414.2740	414.1200	414.2740	414.1200	0
19/08/2025	IGOV On 05-November-26			Index Future	421.6550	421.4970	421.6550	421.4970	0
19/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/08/2025	R033 On 06-November-25			Bond Future	9.0537	9.0389	106.1511	106.2320	28,586
19/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6705.0400	6785.6500	6.7050	6.7857	0
19/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	9.4100	9.1300	0.0094	0.0091	0
19/08/2025	R033 On 05-February-26			Bond Future	9.1301	9.1146	108.1203	108.2027	0
19/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6997.0000	7076.7900	6.9970	7.0768	0
19/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	86.4400	83.8300	0.0864	0.0838	0
19/08/2025	R033 On 07-May-26			Bond Future	9.2162	9.1999	105.0592	105.1429	0
19/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6075.6600	6151.5100	6.0757	6.1515	0
19/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	304.6900	296.8100	0.3047	0.2968	0
19/08/2025	R033 On 06-August-26			Bond Future	9.3123	9.2952	106.9863	107.0713	0
19/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5258.0000	5327.7200	5.2580	5.3277	0
19/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	725.9600	710.6900	0.7260	0.7107	0
19/08/2025	R033 On 05-November-26			Bond Future	9.4289	9.4110	103.8007	103.8868	0
19/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2103.6500	2147.7400	2.1037	2.1477	0
19/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2579.7800	2537.8000	2.5798	2.5378	0
19/08/2025	R035 On 06-November-25			Bond Future	9.7174	9.7028	96.6575	96.7426	119,473
19/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1468.0700	1522.9800	1.4681	1.5230	250
19/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1162.1400	1131.9800	1.1621	1.1320	0
19/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	1936.8900	1999.4200	1.9369	1.9994	2,000
19/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	822.7200	800.1800	0.8227	0.8002	0
19/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2602.7000	2672.9100	2.6027	2.6729	300
19/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	519.3600	504.5000	0.5194	0.5045	0
19/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2903.7100	2976.5100	2.9037	2.9765	0
19/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	425.1600	412.8900	0.4252	0.4129	250
19/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3587.7100	3664.9300	3.5877	3.6649	0
19/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	269.7900	261.9400	0.2698	0.2619	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4115.9700	4195.5600	4.1160	4.1956	2,000
19/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	188.9500	183.4700	0.1890	0.1835	0
19/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4263.1400	4343.2800	4.2631	4.3433	2,000
19/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	170.9300	166.0000	0.1709	0.1660	0
19/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4560.6200	4641.7000	4.5606	4.6417	0
19/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	139.2500	135.2600	0.1393	0.1353	250
19/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4962.8700	5044.9700	4.9629	5.0450	300
19/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	105.0800	102.1100	0.1051	0.1021	0
19/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5472.2700	5555.3400	5.4723	5.5553	0
19/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	72.8900	70.8900	0.0729	0.0709	8,500
19/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6813.5800	6898.0100	6.8136	6.8980	2,000
19/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	26.3000	25.6600	0.0263	0.0257	0
19/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6865.3200	6949.7800	6.8653	6.9498	250
19/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	25.2400	24.6300	0.0252	0.0246	0
19/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7123.9700	7208.5600	7.1240	7.2086	0
19/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	20.5100	20.0300	0.0205	0.0200	0
19/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8154.4000	8239.3100	8.1544	8.2393	0
19/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	7.9000	7.7400	0.0079	0.0077	0
19/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9327.9100	9412.9500	9.3279	9.4130	0
19/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	2.3700	2.3400	0.0024	0.0023	2,000
19/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9429.1700	9514.2000	9.4292	9.5142	0
19/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	2.1300	2.0900	0.0021	0.0021	250
19/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10533.5600	10618.6200	10.5336	10.6186	0
19/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.6000	0.5900	0.0006	0.0006	300
19/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11912.8500	11997.9200	11.9129	11.9979	0
19/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	250
19/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12107.4500	12192.5200	12.1075	12.1925	0
19/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	2,000
19/08/2025	R035 On 05-February-26			Bond Future	9.8120	9.7968	98.4506	98.5372	0
19/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3093.0500	3156.5800	3.0931	3.1566	250
19/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1084.1100	1060.9700	1.0841	1.0610	0
19/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4154.8800	4226.3400	4.1549	4.2263	2,000
19/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	668.1600	652.9500	0.6682	0.6530	0
19/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5147.5300	5224.0700	5.1475	5.2241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	426.5900	416.4600	0.4266	0.4165	250
19/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5689.1200	5767.7400	5.6891	5.7677	0
19/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	333.0700	325.0200	0.3331	0.3250	0
19/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6382.9600	6463.6800	6.3830	6.4637	2,000
19/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	241.4100	235.4600	0.2414	0.2355	0
19/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6664.6700	6746.1000	6.6647	6.7461	0
19/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	211.5000	206.2600	0.2115	0.2063	0
19/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7467.4200	7550.5500	7.4674	7.5506	0
19/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	139.2800	135.7400	0.1393	0.1357	250
19/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13512.3800	13598.9800	13.5124	13.5990	0
19/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.7200	2.6500	0.0027	0.0027	2,000
19/08/2025	R035 On 07-May-26			Bond Future	9.9093	9.8935	95.7526	95.8407	0
19/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1769.1800	1810.9600	1.7692	1.8110	200
19/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3168.0700	3121.7800	3.1681	3.1218	0
19/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	1884.6800	1928.1100	1.8847	1.9281	350
19/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	3000.8700	2956.2300	3.0009	2.9562	0
19/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3147.0900	3204.9000	3.1471	3.2049	0
19/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1767.8400	1737.5800	1.7678	1.7376	200
19/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3312.3900	3371.6700	3.3124	3.3717	0
19/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1661.2100	1632.4200	1.6612	1.6324	350
19/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	4964.4900	5035.1300	4.9645	5.0351	0
19/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	912.6700	895.2400	0.9127	0.8952	200
19/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5163.7600	5235.4500	5.1638	5.2355	0
19/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	850.3100	833.9300	0.8503	0.8339	350
19/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5776.6100	5851.1600	5.7766	5.8512	0
19/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	684.3000	670.7800	0.6843	0.6708	0
19/08/2025	R035 On 06-August-26			Bond Future	10.0172	10.0007	97.5098	97.5993	0
19/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6364.5600	6438.1000	6.3646	6.4381	0
19/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	935.5300	919.5700	0.9355	0.9196	0
19/08/2025	R035 On 05-November-26			Bond Future	10.1449	10.1277	94.7007	94.7914	0
19/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2800.4300	2848.1200	2.8004	2.8481	0
19/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3408.2600	3365.2500	3.4083	3.3653	0
19/08/2025	R038 On 06-November-25			Bond Future	10.3070	10.3030	105.1543	105.1828	6,744
19/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4893.3800	4923.7000	4.8934	4.9237	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	266.3900	268.2900	0.2664	0.2683	0
19/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6441.7200	6471.5800	6.4417	6.4716	0
19/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	106.8200	108.2600	0.1068	0.1083	0
19/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13048.5100	13076.9900	13.0485	13.0770	0
19/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	1.1800	1.2400	0.0012	0.0012	1,770
19/08/2025	R038 On 05-February-26			Bond Future	10.4106	10.4065	107.1051	107.1341	0
19/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7239.9900	7269.1600	7.2400	7.2692	0
19/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	420.1600	420.3800	0.4202	0.4204	0
19/08/2025	R038 On 07-May-26			Bond Future	10.5224	10.5181	103.5840	103.6133	0
19/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6723.2300	6750.6100	6.7232	6.7506	0
19/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	988.4800	986.5800	0.9885	0.9866	0
19/08/2025	R038 On 06-August-26			Bond Future	10.6426	10.6382	105.4837	105.5132	0
19/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8336.7900	8364.1300	8.3368	8.3641	0
19/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1210.0400	1207.8100	1.2100	1.2078	0
19/08/2025	R038 On 05-November-26			Bond Future	10.7776	10.7730	101.8304	101.8601	0
19/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3739.5400	3758.9600	3.7395	3.7590	0
19/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4115.1100	4104.8100	4.1151	4.1048	0
19/08/2025	R053 On 06-November-25			Bond Future	10.8826	10.8579	107.7617	107.9886	25,967
19/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7747.1300	7962.0200	7.7471	7.9620	0
19/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	199.7400	187.6900	0.1997	0.1877	0
19/08/2025	R053 On 05-February-26			Bond Future	10.9808	10.9553	109.7608	109.9919	0
19/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	5979.8300	6154.8500	5.9798	6.1549	0
19/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1552.8500	1496.6900	1.5529	1.4967	0
19/08/2025	R053 On 07-May-26			Bond Future	11.0849	11.0584	105.9112	106.1464	10,000
19/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7103.8700	7278.8000	7.1039	7.2788	0
19/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1967.8000	1907.5300	1.9678	1.9075	0
19/08/2025	R053 On 06-August-26			Bond Future	11.1952	11.1678	107.8534	108.0927	0
19/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10568.0500	10759.5500	10.5681	10.7596	0
19/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1825.9200	1778.1300	1.8259	1.7781	0
19/08/2025	R053 On 05-November-26			Bond Future	11.3160	11.2876	103.8628	104.1059	0
19/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5100.4600	5229.1900	5.1005	5.2292	0
19/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	6013.3900	5899.0700	6.0134	5.8991	0
19/08/2025	R186 On 06-November-25			Bond Future	7.6467	7.6292	107.0660	107.0847	96,329

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	522.0600	540.0600	0.5221	0.5401	0
19/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	7.0000	6.2800	0.0070	0.0063	0
19/08/2025	R186 On 05-February-26			Bond Future	7.6892	7.6664	103.7476	103.7667	0
19/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	631.9000	649.6800	0.6319	0.6497	0
19/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	16.7000	15.3800	0.0167	0.0154	0
19/08/2025	R186 On 07-May-26			Bond Future	7.8128	7.7805	105.6495	105.6688	0
19/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	543.7200	560.9800	0.5437	0.5610	0
19/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	24.1500	22.1800	0.0242	0.0222	0
19/08/2025	R186 On 06-August-26			Bond Future	8.0832	8.0291	102.2827	102.3020	0
19/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	249.6000	263.1400	0.2496	0.2631	0
19/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	76.2400	70.4500	0.0762	0.0705	0
19/08/2025	R186 On 05-November-26			Bond Future	10.2284	10.0614	104.0545	104.0738	0
19/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	25.3100	29.0100	0.0253	0.0290	0
19/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	269.5200	253.9100	0.2695	0.2539	0
19/08/2025	R202 On 06-November-25			Bond Future	276.9291	276.5427	276.9291	276.5427	1,033
19/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1289.0600	902.7000	1.2891	0.9027	0
19/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R202 On 05-February-26			Bond Future	276.7972	276.4034	276.7972	276.4034	0
19/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1022.7900	1416.5700	1.0228	1.4166	0
19/08/2025	R202 On 07-May-26			Bond Future	281.9380	281.5364	281.9380	281.5364	0
19/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4388.0100	3986.4100	4.3880	3.9864	0
19/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R202 On 06-August-26			Bond Future	281.7507	281.3398	281.7507	281.3398	0
19/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2890.6600	2479.8100	2.8907	2.4798	0
19/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R202 On 05-November-26			Bond Future	286.7051	286.2861	286.7051	286.2861	0
19/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6245.0800	5826.0900	6.2451	5.8261	0
19/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R209 On 06-November-25			Bond Future	10.0000	9.9855	76.8204	76.8976	19,430
19/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6419.0000	6495.6300	6.4190	6.4956	0
19/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	27.8000	27.2200	0.0278	0.0272	0
19/08/2025	R209 On 05-February-26			Bond Future	10.0899	10.0748	78.2455	78.3242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4701.1700	4769.8300	4.7012	4.7698	0
19/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	467.4700	457.4600	0.4675	0.4575	0
19/08/2025	R209 On 07-May-26			Bond Future	10.1871	10.1715	76.5287	76.6087	0
19/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5157.3300	5223.3500	5.1573	5.2234	0
19/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	798.4400	784.4800	0.7984	0.7845	0
19/08/2025	R209 On 06-August-26			Bond Future	10.2923	10.2762	77.9328	78.0141	0
19/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6208.5100	6275.4400	6.2085	6.2754	0
19/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	942.1900	927.8900	0.9422	0.9279	0
19/08/2025	R209 On 05-November-26			Bond Future	10.4117	10.3950	76.1343	76.2167	0
19/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2949.8600	2994.6400	2.9499	2.9946	0
19/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3402.6000	3364.9900	3.4026	3.3650	0
19/08/2025	R210 On 06-November-25			Bond Future	252.9161	253.0157	252.9161	253.0157	1,206
19/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	776.0800	875.6700	0.7761	0.8757	0
19/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R210 On 05-February-26			Bond Future	257.6689	257.7704	257.6689	257.7704	0
19/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4568.8800	4670.3900	4.5689	4.6704	0
19/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R210 On 07-May-26			Bond Future	258.9744	259.0765	258.9744	259.0765	0
19/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3574.4200	3676.5100	3.5744	3.6765	0
19/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R210 On 06-August-26			Bond Future	263.7890	263.8923	263.7890	263.8923	0
19/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3948.9500	4052.2700	3.9490	4.0523	0
19/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R210 On 05-November-26			Bond Future	264.8933	264.9960	264.8933	264.9960	0
19/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11563.2800	11665.9800	11.5633	11.6660	0
19/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2025	R213 On 06-November-25			Bond Future	8.5233	8.5082	94.9845	95.0454	94,070
19/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5915.5400	5976.3700	5.9155	5.9764	0
19/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.6500	0.6300	0.0007	0.0006	0
19/08/2025	R213 On 05-February-26			Bond Future	8.5883	8.5723	96.7465	96.8086	23
19/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4921.3400	4981.7300	4.9213	4.9817	0
19/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	45.0400	43.3700	0.0450	0.0434	0
19/08/2025	R213 On 07-May-26			Bond Future	8.6578	8.6409	94.9689	95.0318	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4302.5700	4360.1100	4.3026	4.3601	0
19/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	178.4800	173.0600	0.1785	0.1731	0
19/08/2025	R213 On 06-August-26			Bond Future	8.7397	8.7216	96.7121	96.7760	0
19/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3693.0100	3746.6300	3.6930	3.7466	0
19/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	397.0800	386.8000	0.3971	0.3868	0
19/08/2025	R213 On 05-November-26			Bond Future	8.8530	8.8338	94.8409	94.9056	0
19/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1456.0600	1488.7800	1.4561	1.4888	0
19/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1804.4800	1772.5300	1.8045	1.7725	0
19/08/2025	R214 On 06-November-25			Bond Future	10.6503	10.6359	70.2688	70.3513	36,456
19/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5423.5400	5503.9900	5.4235	5.5040	0
19/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	87.0600	84.9900	0.0871	0.0850	0
19/08/2025	R214 On 05-February-26			Bond Future	10.7480	10.7331	71.5723	71.6564	0
19/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3718.3200	3784.3000	3.7183	3.7843	0
19/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	921.1500	903.0400	0.9212	0.9030	0
19/08/2025	R214 On 07-May-26			Bond Future	10.8468	10.8314	69.5865	69.6721	0
19/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4774.6000	4841.4500	4.7746	4.8415	0
19/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1131.5200	1112.8500	1.1315	1.1129	0
19/08/2025	R214 On 06-August-26			Bond Future	10.9533	10.9374	70.8636	70.9505	0
19/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6396.6400	6466.9500	6.3966	6.4670	0
19/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1158.8700	1142.3000	1.1589	1.1423	0
19/08/2025	R214 On 05-November-26			Bond Future	11.0727	11.0563	68.7965	68.8847	0
19/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3136.3500	3184.3600	3.1364	3.1844	0
19/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3690.9200	3650.7300	3.6909	3.6507	0
19/08/2025	R248 On 06-November-25			Bond Future	10.9654	10.9407	83.3775	83.5506	219,481
19/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5372.7400	5532.5300	5.3727	5.5325	0
19/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	237.4600	224.1500	0.2375	0.2242	0
19/08/2025	R248 On 05-February-26			Bond Future	11.0693	11.0438	84.9242	85.1006	0
19/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4022.9600	4149.6200	4.0230	4.1496	0
19/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1406.2900	1356.5800	1.4063	1.3566	0
19/08/2025	R248 On 07-May-26			Bond Future	11.1739	11.1475	82.0415	82.2209	260
19/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5284.9200	5414.8300	5.2849	5.4148	0
19/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1723.7400	1674.2100	1.7237	1.6742	0
19/08/2025	R248 On 06-August-26			Bond Future	11.2865	11.2592	83.5468	83.7294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8130.9900	8276.7600	8.1310	8.2768	0
19/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1433.4000	1396.5900	1.4334	1.3966	0
19/08/2025	R248 On 05-November-26			Bond Future	11.4113	11.3830	80.5582	80.7436	0
19/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	3936.7500	4035.1900	3.9368	4.0352	0
19/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4603.3100	4516.3300	4.6033	4.5163	0
19/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0